



a fully automated algorithmic equity trading system

Overview

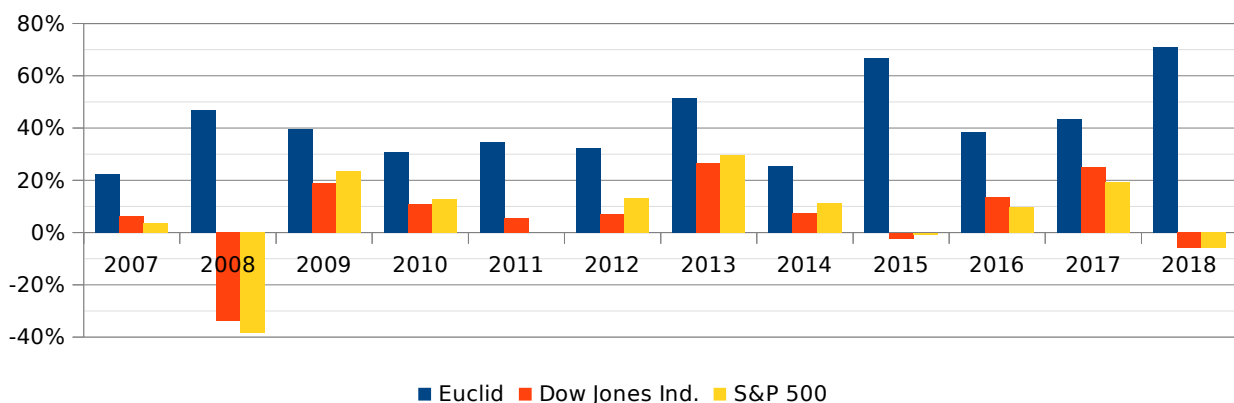
Our fully automated algorithmic trading system is able to produce an average yearly growth of +35%, i.e. doubling the invested capital every 2.5 years. For more information send us an email to info@euclidcapital.co.uk or visit our home page at <https://euclidcapital.co.uk> .

Performance metrics

Average exposure:	43.18%	Profit factor:	8.97
Average number of trades per year:	52	% winning trades:	66%
Average winning trade:	\$25,914	Average losing trade:	-\$5,710
Compound annual growth rate (CAGR):	+34.76%	Max intra-day drawdown:	-5.34%
Risk adjusted return (RAR):	+80.50%	Max total drawdown:	-7.74%
Expectancy:	4.53	Expectancy score:	183.51

(based on a portfolio with \$100,000 USD initial investment started on 1/1/2007)

Annual Returns Euclid vs Dow Jones Ind. and S&P 500



Highlights of the algorithm

Trading takes place on the long and short side. “Philosophy” of the algorithm is stockpile the winners and cut the losers. Algorithm is well tested, mature and fully automatic - no glitches, fat-fingers or emotional decisions.

It is based on multiple time frame analysis using proprietary digital signal processing algorithms. Automatic choice of equities to trade. Automatic position sizing. Automatic buy / sell of equities. Automatic add-on handling. Automatic stop-loss handling. Human intervention possible but not necessary.